

UBS (Lux) Multi Strategy Alternative Fund EBH CHF

Fund information

Multi Asset Solutions

188.53

Fund total net assets, USD in millions

| | | |
|----------------------------------|----------------------|----------------------------------|
| Share class TNA, CHF in millions | Share class NAV, CHF | Management fee p.a. ¹ |
| 117.28 | 987.08 | 0.20% |

| | | |
|------------------|------------------|------------------|
| MTD (net) return | QTD (net) return | YTD (net) return |
| -0.40% | -1.27% | -1.12% |

Fund details

| | |
|-------------------------|------------------------------------|
| Investment Manager | Gianluca Oderda, Johannes Celander |
| Fund launch date | 29.06.2018 |
| Share class launch date | 29.06.2018 |
| Share class | EBH |
| Share class currency | CHF |
| Distribution policy | Accumulating |
| Fund domicile | Luxembourg |
| ISIN | LU1839133953 |

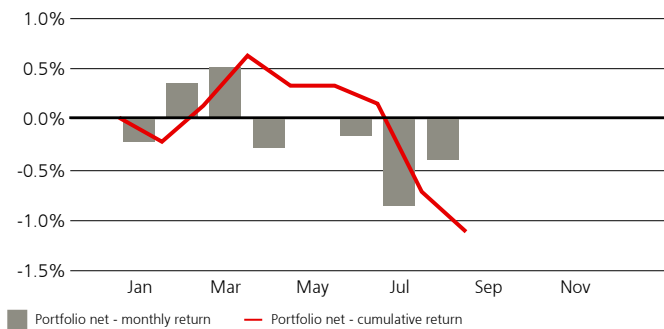
Investment Policy

The fund seeks to provide exposure to a diversified set of alternative strategies. It invests in Funds managed either internally or by third-party entities to gain exposure to a broad range of alternative investment strategies. The overall fund aims to have a low correlation to global equity and bond markets, potentially acting as a diversifier in a multi-asset context. The weight of the individual investment strategies will be regime-dependent and may vary over time according to risk-adjusted return expectations, liquidity as well as diversification considerations.

Investing involves risk including the risk of loss of capital. Past performance does not predict future returns. Neither simulated nor historical performance is a reliable indicator for current or future performance.

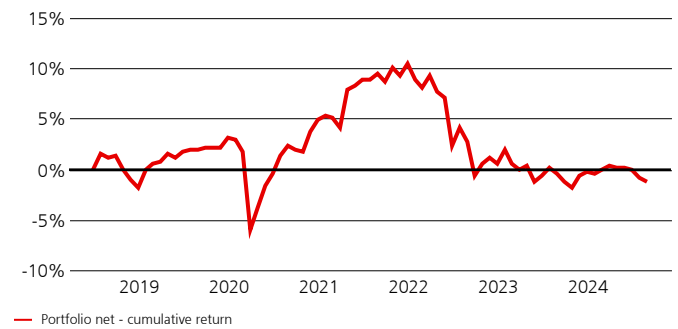
Performance overview - monthly & cumulative

since 01.01.2024



Performance overview - cumulative

since 01.07.2018



Performance overview - monthly & YTD

since 01.01.2024, in %

| | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | YTD |
|---------------|-------|------|------|-------|------|-------|-------|-------|-----|-----|-----|-----|-------|
| Portfolio net | -0.22 | 0.34 | 0.50 | -0.29 | 0.00 | -0.17 | -0.87 | -0.40 | | | | | -1.12 |

Performance overview

since 01.07.2018, in %

| | Rolling Returns | | | Annualized Returns | | |
|---------------|-----------------|----------|--------|--------------------|---------|-------|
| | 1 months | 3 months | 1 year | 3 years | 5 years | ITD |
| Portfolio net | -0.40 | -1.44 | -0.85 | -3.40 | -0.65 | -0.22 |

Risk overview - ex post

since 01.07.2018, in %

| | Annualized risk, in % | | | |
|----------------------|-----------------------|---------|---------|------|
| | 1 year | 3 years | 5 years | ITD |
| Portfolio volatility | 2.01 | 4.38 | 5.62 | 5.24 |

Performance overview - yearly

since 01.07.2018, in %

| | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 |
|---------------|-------|------|------|------|-------|-------|-------|
| Portfolio net | -1.88 | 4.98 | 1.91 | 5.17 | -8.88 | -0.83 | -1.12 |

¹ If the currency of a financial product and/or its costs is different from your reference currency, the return and cost may increase or decrease as a result of currency fluctuations. The individuals mentioned above only conduct regulated activities in the jurisdiction(s) where they are properly licensed, where relevant. Please find the definition of all the acronyms/terms used in this document in the Glossary. Additional important information can be found at the end of the document.

Alternatives breakdown

By type in % of alternative economic exposure

| | in % | Portfolio |
|------------------|--------------|-----------|
| Equity hedge | 24.72 | |
| Multi strategy | 15.74 | |
| Macro | 10.43 | |
| Relative value | 9.02 | |
| Commodities | 5.63 | |
| Event driven | 4.11 | |
| Senior Loans | 4.02 | |
| Private equities | 2.98 | |
| Total | 76.66 | |

Asset breakdown (after currency hedging)

In % of total economic exposure

| | in % | Portfolio |
|--------------|---------------|-----------|
| CHF | 99.50 | |
| EUR | 0.62 | |
| SEK | 0.23 | |
| GBP | 0.05 | |
| USD | -0.40 | |
| Total | 100.00 | |

Asset breakdown by asset class

In % of total economic exposure

| | Cash and Cash Equivalents | Fixed Income | Equities | Alternatives | Total |
|-----------|---------------------------|--------------|----------|--------------|---------------|
| Portfolio | 7.36 | 15.12 | 2.90 | 74.62 | 100.00 |

Key identifiers

| | |
|------------------|---|
| Instrument Name | UBS (Lux) Multi Strategy Alternative Fund EBH CHF |
| ISIN | LU1839133953 |
| Bloomberg ticker | CSMAEBC LX |
| Valor no. | 42212673 |

Key facts

| | |
|----------------------------------|------------------------------------|
| Fund management company | Credit Suisse Fund Management S.A. |
| UCITS | No |
| SFDR Classification ² | Article 6 |
| Accounting year end | 31. October |
| Securities lending | No |
| Ongoing charges ³ | 1.68% |
| Subscription frequency | monthly |
| Subscription settlement period | T + 2 |
| Redemption frequency | monthly |
| Redemption settlement period | T + 7 |
| Cut-off time | 15:00 CET |
| Swinging single pricing (SSP*) | Full swing NAV |

Risk overview - ex post

| | 1 year Portfolio | 3 years Portfolio | 5 years Portfolio |
|--------------------------|---------------------|----------------------|----------------------|
| Minimum net return, in % | -0.87 | -4.41 | -7.63 |
| Maximum net return, in % | 1.09 | 1.63 | 3.61 |
| Maximum drawdown, in % | -1.73 | -11.04 | -11.04 |
| Sharpe ratio | -0.92 | -0.90 | -0.09 |

Cash and Cash Equivalents

as of 31.07.2024

| Instrument Name | Currency | Weight |
|---------------------------|----------|--------------|
| Cash and Cash Equivalents | | 6.96% |

Top 5 positions

as of 31.07.2024

| Instrument Name ⁴ | Currency | Coupon p.a. | Maturity date | Weight |
|-----------------------------------|----------|-------------|---------------|--------|
| CS (CH) 130/30 SWISS EQ FD EB CHF | CHF | | | 4.97% |
| GRAHAM MACRO UCITS-J PLATFOR | USD | | | 4.91% |
| BLUE DIAMOND GL STRAT FEED USD | USD | | | 4.85% |
| CS LUX LIQUID ALT BETA FB USD | USD | | | 4.79% |
| UBS GL EQ LS I A3 USD | USD | | | 4.75% |

² ESG data provided is for information purposes only and does not infer that this product is considered a sustainable investment under the CS Sustainable Investment Framework.

³ If the currency of a financial product and/or its costs is different from your reference currency, the return and cost may increase or decrease as a result of currency fluctuations.

⁴ This is an indicative allocation which may change over time. This product is not a direct investment the collaterals displayed above. As a result, it does not reflect the actual performance of the product either positively or negatively. The individual entities and/or instruments mentioned on this page are meant for illustration purposes only and are not intended as a solicitation or an offer to buy or sell any interest or any investment.

Potential Risks

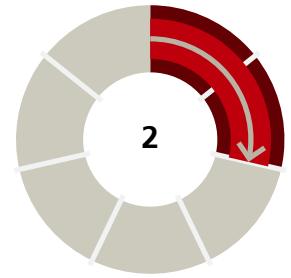
The Fund's risk and reward profile does not reflect the risk inherent in future circumstances that differ from what the Fund has experienced in the recent past.

The product's investment objectives, risks, charges and expenses, as well as more complete information about the product, are provided in the prospectus (or relevant offering document), which should be read carefully before investing.

The investment promoted in this marketing material concerns the acquisition of units or shares in a fund and not of any underlying assets. The underlying assets are owned by the fund only. The full offering documentation including complete information on risks may be obtained free of charge from a UBS client advisor, representative, or, where applicable, via Fundsearch (credit-suisse.com/fundsearch).

Risk profile⁵

PRIIP SRI



Larger values (up to 7) indicate higher risk while lower values (up to 1) indicate lower risk.

Glossary

| | |
|--|---|
| Accumulating | Indicates a regular reinvestment of the dividends received in the portfolio itself |
| Annualized risk | Annualized risk is a statistic, which is used to measure the risk of a fund by describing the range of returns, which were achieved in the observation period are most likely to be achieved. Greater volatility implies greater risk. |
| Annualized return | A measure of how much an investment has increased on average each year during a specific period. |
| Ex post | Refers to metrics based on historical data |
| ITD | Inception-to-date |
| Maximum drawdown | Represents the worst possible result (in percentage terms) that occurred during the period being analyzed. |
| MTD | Month-to-date |
| NAV | Net Asset Value |
| Ongoing Charges | The calculation of the ongoing charge is based on the Committee of European Securities Regulators/10-674 Directive. For a maximum of 12 months from fund fiscal year end and since inception, the ongoing charges figure is based on estimated expenses. After that, the ongoing charges correspond to the TER of the last annual report. It excludes performance fees and portfolio transaction costs, except in the case of an entry/exit charge paid by the fund when buying or selling shares/units in another collective investment undertaking. |
| QTD | Quarter-to-date |
| Sustainable Finance Disclosure Regulation (SFDR) | Regulation (EU) 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability-related disclosures in the financial services sector |
| Sharpe ratio | The Sharpe ratio gives the excess return per unit of risk (in terms of standard deviation). The higher the ratio, the better the risk-return profile of the fund. |
| Swing Pricing | A method used to calculate the net asset values of investment funds. Which allows transaction costs arising funds from subscriptions made by incoming investors and redemptions made by outgoing investors to be borne by the incoming and outgoing investors, rather than existing investors. |
| TNA | Total Net Assets |
| YTD | Year-to-date |

Warning statements

| | |
|-------------------------|--|
| Asset breakdown | Indicative allocation may change over time. All holdings are shown strictly for information purposes only and do not constitute investment recommendations of UBS. Please note that this does not constitute an offer or a solicitation to buy or sell any interest or any investment. |
| Swinging Single Pricing | For more details, please refer to the relevant chapter "Net Asset Value" of the fund's prospectus |
| Performance start date | Performance calculation and presentation start with the first full month of an invested strategy. This can lead to a difference in launch and performance start dates. |
| PRIIP SRI | The Summary Risk Indicator is a guide to the level of risk of this Product compared to other products. It shows how likely it is that the Product will lose money because of movements in the markets. |

⁵ The risk indicator assumes you keep the Product for 5 years. The actual risk can vary significantly if you redeem at an early stage and you may get back less. The Summary Risk Indicator is a guide to the level of risk of this Product compared to other products. It shows how likely it is that the Product will lose money because of movements in the markets. Be aware of currency risk if your reference currency differs from the currency of the Product. You may receive payments in a different currency, so the final return you will get depends on the exchange rate between the two currencies. Investors shall note that the Product may be exposed to further risks such as operational, counterparty, political, sustainability and legal risks that are not included in the Summary Risk Indicator. This Product does not include any protection from future market performance so you could lose some or all of your investment.

For marketing and information purposes by UBS.

For qualified investors only.

UBS Group funds under Luxembourg law.

Arrangements for marketing fund units mentioned in this document may be terminated at the initiative of the management company of the fund(s).

Before investing in a product please read the latest prospectus and key information document carefully and thoroughly.

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Commissions and costs have a negative impact on the investment and on the expected returns. If the currency of a financial product or financial service is different from your reference currency, the return can increase or decrease as a result of currency and exchange rate fluctuations. This information pays no regard to the specific or future investment objectives, financial or tax situation or particular needs of any specific recipient. Future performance is subject to taxation which depends on the personal situation of each investor and which may change in the future. The details and opinions contained in this document are provided by UBS without any guarantee or warranty and are for the recipient's personal use and information purposes only. This document may not be reproduced, redistributed or republished for any purpose without the written permission of UBS Asset Management Switzerland AG or a local affiliated company. Source for all data and charts (if not indicated otherwise): UBS Asset Management.

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A summary of investor rights in English can be found online at: ubs.com/funds.

More explanations of financial terms can be found at ubs.com/glossary.

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